International Journal of Forecasting 6 (1990) 591–593
North-Holland

Author Index Volume 6 (1990)

(The issue number is given in parentheses)

Alho, J.M., Stochastic methods in population forecasting (4) 521–530
Archibald, B.C., Parameter space of the Holt–Winters' model (2) 197–207
Arora, H.K. and **D.J. Smyth**, Forecasting the developing world: An accuracy analysis of the IMF's forecasts (3) 393–400
Artis, M.J. and **W. Zhang**, BVAR forecasts for the G-7 (3) 349–362
Ash, J.C.K., D.J. Smyth and **S.M. Heravi**, The accuracy of OECD forecasts of the international economy: Demand, output and prices (3) 379–392

Batchelor, R.A. and **P. Dua**, Forecaster ideology, forecasting technique, and the accuracy of economic forecasts (1) 3– 10
Batchelor, R.A. and **P. Dua**, Product differentiation in the economic forecasting industry (3) 311–316
Bessler, D.A., *see* **D.T. Chen** (1) 103–113
Boucelham, J. and **T. Teräsvirta**, Use of preliminary values in forecasting industrial production (4) 463–468
Brodie, R.J., *see* **A.E. Singer** (1) 75– 88
Broomhead, A., *see* **K. Holden** (1) 11– 23

Calzolari, G. and **L. Panattoni**, Mode predictors in nonlinear systems with identities (3) 317–326
Carreno, J.J. and **J. Madinaveitia**, A modification of time series forecasting methods for handling announced price increases (4) 479–484
Chatfield, C., Comments on: "Confidence intervals for non-stationary forecast errors", by P. Lefrançois (4) 559
Chatfield, C., *see* **M. Yar** (1) 127–137
Chen, D.T. and **D.A. Bessler**, Forecasting monthly cotton price: Structural and time series approaches (1) 103–113
Conway, R.K., J. Hrubovcak and **M. LeBlanc**, A forecast evaluation of capital investment in agriculture (4) 509–519

Dean, B.V., *see* **B. Pollack–Johnson** (1) 39– 52
Diebold, F.X. and **P. Pauly**, The use of prior information in forecast combination (4) 503–508
Dua, P., *see* **R.A. Batchelor** (1) 3– 10
Dua, P., *see* **R.A. Batchelor** (3) 311–316

Funke, M., Assessing the forecasting accuracy of monthly vector autoregressive models: The case of five OECD countries (3) 363–378

Geurts, M.D. and **J.P. Kelly**, Comments on: "In defense of ARIMA modeling", by D.J. Pack (4) 497–499
Glazer, R., J.H. Steckel and **R.S. Winer**, Judgmental forecasts in a competitive environment: Rational vs. adaptive expectations (2) 149–162
Gooijer, J.G. de, Editorial: The role of time series analysis in forecasting: A personal view (4) 449–451
Grambsch, P. and **W.A. Stahel**, Forecasting demand for special telephone services: A case study (1) 53– 64

Harvey, A. and **R.D. Snyder**, Structural time series models in inventory control (2) 187–196
Heath, T.B., *see* **V. Kumar** (2) 163–174
Henry, S.G.B. and **K. Holden**, Editorial: Macroeconomic forecasting (3) 283–284
Henry, S.G.B. and **K. Holden**, Introduction (3) 285–286
Heravi, S.M., *see* **J.C.K. Ash** (3) 379–392
Holden, K. and **A. Broomhead**, An examination of vector autoregressive forecasts for the U.K. economy (1) 11– 23
Holden, K., *see* **S.G.B. Henry** (3) 285–286
Holden, K., *see* **S.G.B. Henry** (3) 283–284
Howell, S.D., Parameter instability in learning curve models: Invited comments on papers by Towill and by Sharp and Price (4) 541–547
Hrubovcak, J., *see* **R.K. Conway** (4) 509–519
Hughes Hallett, A.J., By how much would exchange rate stabilisation improve macroeconomic performance?: An exercise in forecasting alternative histories for the industrial economies (3) 407–419

Kang, H., A composite model for deterministic and stochastic trends (2) 175–186
Kekre, S., T.E. Morton and **T.L. Smunt**, Forecasting using partially known demands (1) 115–125
Kelly, J.P., *see* **M.D. Geurts** (4) 497–499
Kennickell, A.B., *see* **P.A.V.B. Swamy** (4) 469–477
Ketkar, K., A log-linear approach to disaggregated micro-level population forecasts (2) 239–250
Koehler, A.B., An inappropriate prediction interval (4) 557–558
Kridel, D.J., *see* **D.L. Weisman** (1) 65– 74
Kumar, V. and **T.B. Heath**, A comparative study of market share models using disaggregate data (2) 163–174

LeBlanc, M., *see* **R.K. Conway** (4) 509–519
Lefrançois, P., Reply to: Comments by C. Chatfield (4) 561

0169-2070/91/$03.50 © 1991, Elsevier Science Publishers B.V. (North-Holland)

Madinaveitia, J., *see* **J.J. Carreno** (4) 479–484
Mahmoud, E., *see* **G. Rice** (1) 89–102
Masarotto, G., Bootstrap prediction intervals for autoregressions (2) 227–237
McNees, S.K., The role of judgment in macroeconomic forecasting accuracy (3) 287–299
Michenzi, A.R., *see* **B. Pollack–Johnson** (1) 39– 52
Mittnik, S., Macroeconomic forecasting experience with balanced state space models (3) 337–348
Morton, T.E., *see* **S. Kekre** (1) 115–125

Naim, M.M. and **D.R. Towill**, An engineering approach to LSE modelling of experience curves in the electricity supply industry (4) 549–556

Öller, L.-E., Forecasting the business cycle using survey data (4) 453–461
Osborn, D.R., A survey of seasonality in UK macroeconomic variables (3) 327–336

Pack, D.J., In defense of ARIMA modeling (2) 209–216
Pack, D.J., Rejoinder to: Comments on: "In defense of ARIMA modeling", by M.D. Geurts and J.P. Kelly (4) 501–502
Panattoni, L., *see* **G. Calzolari** (3) 317–326
Pauly, P., *see* **F.X. Diebold** (4) 503–508
Pecchenino, R.A. and **R.H. Rasche**, *P** type models: Evaluation and forecasts (3) 421–440
Pollack-Johnson, B., B.V. Dean, A. Reisman and **A.R. Michenzi**, Predicting doctorate production in the U.S.A.: Some lessons for long-range forecasters (1) 39– 52
Price, D.H.R., *see* **J.A. Sharp** (4) 531–539

Rasche, R.H., *see* **R.A. Pecchenino** (3) 421–440
Reisman, A., *see* **B. Pollack–Johnson** (1) 39– 52
Rice, G. and **E. Mahmoud**, Political risk forecasting by Canadian firms (1) 89–102

Schnaars, S.P., Editorial: A look at the year and decade ahead (1) 1– 2
Sharp, J.A., and **D.H.R. Price**, Experience Curve models in the electricity supply industry (4) 531–539
Simmons, L.F., Time-series decomposition using the sinusoidal model (4) 485–495
Singer, A.E. and **R.J. Brodie**, Forecasting competitors' actions: An evaluation of alternative ways of analyzing business competition (1) 75– 88
Smith, R., The Warwick ESRC Macroeconomic Modelling Bureau: An assessment (3) 301–309
Smunt, T.L., *see* **S. Kekre** (1) 115–125
Smyth, D.J., *see* **H.K. Arora** (3) 393–400
Smyth, D.J., *see* **J.C.K. Ash** (3) 379–392
Snyder, R.D., *see* **A. Harvey** (2) 187–196
Stahel, W.A., *see* **P. Grambsch** (1) 53– 64
Steckel, J.H., *see* **R. Glazer** (2) 149–162
Swamy, P.A.V.B., A.B. Kennickell and **P. von zur Muehlen**, Comparing forecasts from fixed and variable coefficient models: The case of money demand (4) 469–477

Teräsvirta, T., *see* **J. Boucelham** (4) 463–468
Thompson, P.A., An MSE statistic for comparing forecast accuracy across series (2) 217–225
Towill, D.R., Forecasting learning curves (1) 25– 38
Towill, D.R., *see* **M.M. Naim** (4) 549–556

Von zur Muehlen, P., *see* **P.A.V.B. Swamy** (4) 469–477

Weisman, D.L. and **D.J. Kridel**, Forecasting competitive entry: The case of bypass adoption in telecommunications (1) 65– 74
Westaway, P. and **S. Wren-Lewis**, Forecasting government policy: An example of the importance of time inconsistency (3) 401–405
Winer, R.S., *see* **R. Glazer** (2) 149–162
Wren-Lewis, S., *see* **P. Westaway** (3) 401–405

Yar, M. and **C. Chatfield**, Prediction intervals for the Holt–Winters forecasting procedure (1) 127–137

Zhang, W., *see* **M.J. Artis** (3) 349–362

Book Reviews

Gooijer, J.G. de, *Review of* T. Söderström and P. Stoica, System identification (2) 254–256

Hall, S.G., *Review of* W. Driehuis, M.M.G. Fase and H. den Hartog, eds., Challenges for macroeconomic modelling (3) 442–443
Henry, S.G.B., *Review of* P. Artus and P.-A. Muet, Investment and factor demand (3) 441–442

Lahiri, K., *Review of* S. Holly and A.H. Hallett, Optimal control, expectations and uncertainty (2) 253–254
Lesage, J.P., *Review of* S. Mittnik, ed., System-theoretic methods in economic modelling I (4) 566–568
Loungani, P., *Review of* S.M. Nazem, Applied time series analysis for business and economic forecasting (4) 565–566

Makridakis, S., *Review of* S. Schnaars, Megamistakes: Forecasting and the myth of technological change (1) 139–140
Matthews, K.G.P., *Review of* M.H. Pesaran, The limits to rational expectations (1) 142–144

Osborn, D.R., *Review of* S.G. Hall and S.G.B. Henry, Macroeconomic modelling (1) 140–141

Remus, W., *Review of* P. Newbold and T. Bos, Introductory business forecasting (4) 564–565
Rozeff, M.S., *Review of* J.H. Wilson and B. Keating, Business forecasting (4) 569–570

Sanders, N.R., *Review of* N.R. Farnum and L.W. Stanton, Quantitative forecasting methods (2) 256–257

Schnaars, S.P., *Review of* H.A. Linstone, Forecasting: A new agenda (2) 251–252
Schnaars, S.P., *Review of* M. Abrams and H. Bernstein, Future stuff (4) 570–571
Stekler, H.O., *Review of* R. Fildes, ed. (with T. Chrissanthaki), World index of economic forecasts (2) 252–253
Stekler, H.O., *Review of* S. Makridakis and S.C. Wheelwright, Forecasting methods for management (4) 563–564
Sweeney, W.B., *Review of* D. Johnson and M. King, Basic techniques of forecasting (1) 141–142
Talwar, P.P., *Review of* C. Chatfield, The analysis of time series: An introduction (4) 568–569
Taylor, S.J., *Review of* J. Knif, Parameter variability in the single factor market model: An empirical comparison of tests and estimation procedures using data from the Helsinki Stock Exchange (4) 571–572

International Journal of Forecasting 6 (1990) 595–596
North-Holland

Subject Index Volume 6 (1990)

(The issue number is given in parentheses)

Accuracy (2) 241
Accuracy of forecasts (3) 311
Adaptive expectations (2) 149
Age (2) 241
Agricultural investment (4) 509
ARIMA model (2) 211, (4) 463, 497
ARIMA modelling (4) 501
Autoregressive models (2) 229

Bayesian (4) 503
Bayesian forecasting (1) 11
Bayesian vector autoregression (3) 349
Bootstrap (2) 229
Box–Jenkins (1) 127
Business strategy (1) 75

Calendar variation (2) 211, (4) 497
Carlson–Parking transform (4) 453
Coefficients choice (2) 199
Cohort-component (4) 521
Cointegration (3) 421
Combining forecasts (4) 453
Comparative accuracy: causal, time series, judgmental (1) 39
Comparative forecasting accuracy (4) 497
Comparative forecasts (1) 39
Comparative methods—naive and time-series predictions (3) 379
Competition (1) 75
Competitor analysis (1) 75
Composite approach (1) 103
Confidence intervals (4) 559, 561
Control theory (1) 25
Corporate strategy (1) 75
Cotton price forecast (1) 103
Cycle regression analysis (4) 485

Data revisions (4) 463
Decomposition (4) 485
Determinate models (1) 25
Deterministic predictor (3) 317
Detrending (2) 175
Developing world (3) 393
Difference-stationarity (2) 175
Diffusion models (1) 65

Econometric forecasting (1) 3, 39
Econometric models (3) 287
Economic forecasting (1) 3, 11, (3) 311
Education (1) 39
Effect of price increases (4) 479
Electricity supply industry (4) 531
Empirical study (1) 89, (2) 163
Error analysis (3) 379
Estimation (1) 25
Evaluating forecast accuracy (2) 163
Evaluation (2) 199, (4) 509
Exchange rate targetting (3) 407
Experience Curves (4) 531, 541
Expert opinion (4) 521
Exponential smoothing (1) 127, (2) 187, 199, (4) 453, 531
Extrapolation (1) 39

Family size (2) 241
Female employment (2) 241
Fertility (4) 521
Fixed-coefficient models (4) 469
Forecast (4) 509
Forecast accuracy (2) 219
Forecast comparisons (2) 211, (4) 531
Forecast error (1) 53
Forecast evaluation (3) 287, 363
Forecasting (1) 25, 53, 65, 75, 89, 115, (2) 187, (3) 401, (4) 479, 485, 549
Forecasting accuracy (1) 39, (3) 379, 393
Forecasting competitions (2) 219
Forecasting money demand (4) 469
Forecasts (3) 349

Government policy (3) 401

Holt–Winters (1) 127
Human resource forecasting (1) 39

Implementation of forecasting (1) 89
Industrial Dynamics (1) 25
Innovation adoption (1) 65
International applications (1) 89
International economic forecasting (3) 337
International economy (3) 379
International Monetary Fund (3) 349, 393
Interval forecast (4) 557
Inventory control (2) 187

Joint density function (3) 317
Judgemental forecasting (1) 3, 39, (3) 287

Kalman filter (4) 463
Kalman filtering (2) 187

0169-2070/91/$03.50 © 1991, Elsevier Science Publishers B.V. (North-Holland)

Lead times (2) 187
Leading indicators (3) 337
Learning curves (1) 25, (4) 541, 549
Log-linear model (2) 241
Long-range forecasting (1) 39

M2 velocity (3) 421
Macroeconometric modelling (3) 301
Macroeconomic modelling (3) 327
Management information systems (1) 115
Market share models (2) 163
MARKSTRAT (2) 149
McCallum rule (3) 421
Mean predictor (3) 317
Mean squared error (2) 219
Model selection (1) 25
Modelling (4) 549
Mortality (4) 521
Multi-dimentional evaluation (1) 103
Multivariate time-series methods (3) 363

Naive model (3) 393
National economic forecasting (3) 337
Nonlinear econometric models (3) 317

OECD (3) 379
Optimal adjustments (3) 287

*P** (3) 421
Policy coordination (3) 407
Political risk forecasting (1) 89
Pooling (4) 503
Population projections (2) 241
Prediction (4) 503
Prediction intervals (1) 127, (2) 229, (4) 557
Production/operation management (1) 115

Random walk (3) 393
Rational expectations (2) 149, (3) 311, 379
Region of location (2) 241
Robust estimation (1) 53

Scanner data (2) 163
Seasonal (2) 199
Seasonality (3) 327
Shrinkage (4) 503
Simultaneous equations (3) 317
Singular value decomposition (3) 337
Sinusoidal model (4) 485
Smoothing technologies (1) 115
Social forecasting (1) 89
Spectral analysis (4) 485
Stability (2) 199
Stable distribution (1) 53
State space modelling (3) 337
Stochastic coefficients (4) 509
Stochastic coefficient models (4) 469
Structural model (1) 103
Survey of forecasting (1) 3
System theory (3) 337
Systems engineering approach (4) 549

Telecommunications (1) 65
Theoretical explanation (2) 163
Time inconsistency (3) 401
Time series (2) 211, (4) 479, 485, 497
Time series analysis (4) 449, 463
Time series forecasting (1) 3
Time series models (1) 11
Transfer function analysis (2) 175
Transform function model (4) 463
Trend-stationarity (2) 175
Turning point prediction (4) 453

Unit roots (3) 327
Univariate analysis (2) 175
Univariate time-series methods (3) 363

Vector autoregressive (VAR) models (1) 11
Vector autoregression (1) 103
Volatility (4) 521